

EXHIBIT A

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**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

JANE STREET GROUP, LLC,

Plaintiff,

v.

MILLENNIUM MANAGEMENT LLC,
DOUGLAS SCHADEWALD, and DANIEL
SPOTTISWOOD

Defendants.

Civil Action No. 1:24-cv-02783 (PAE)

**DEFENDANT MILLENNIUM'S RESPONSES AND OBJECTIONS TO
JANE STREET'S SUPPLEMENTAL NOTICE OF RULE 30(B)(6) DEPOSITION**

Pursuant to Federal Rules of Civil Procedure 30, Defendant Millennium Management LLC (“Millennium”), by and through its undersigned counsel, hereby submits the following objections and responses to the Supplemental Notice of Rule 30(b)(6) Deposition (“Notice”) served by Plaintiff Jane Street (“Plaintiff”) on November 4, 2024.

GENERAL OBJECTIONS & RESPONSES

Millennium references and incorporates the General Objections and Responses to Jane Street’s Frist Set of Requests for Production, dated June 21, 2024.

TOPICS ON WHICH EXAMINATION IS REQUESTED

1. Millennium’s communications with the press since January 1, 2024 relating to trading in Indian markets, including but not limited to Millennium’s involvement with the May 22, 2024 Bloomberg article entitled: “Options Traders Pile Into Big Short on India Volatility.”

RESPONSE:

Millennium objects to this topic as overbroad and unduly burdensome because it seeks testimony regarding information from January 1, 2024, over three months before this action was initiated, and information generally relating to “trading in Indian markets.”

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Millennium objects to this topic as overbroad and unduly burdensome to the extent it seeks testimony regarding information without temporal limitation.

Subject to and without waiving any of its General Objections, Millennium designates [REDACTED] to testify regarding Millennium's reviews and evaluations of Schadewald and Spottiswood for the period from their hiring to June 30, 2024.

27. Millennium's decision to trade options in Indian markets.

RESPONSE:

Subject to and without waiving any of its General Objections, Millennium designates

[REDACTED] to testify regarding Millennium's decision to trade options in Indian markets.

28. Millennium's trading in the India markets between January 1, 2020 and present, including but not limited to all efforts to identify or implement trading strategies in the India markets relating to options.

RESPONSE:

Millennium objects to this topic as overbroad and unduly burdensome because it seeks testimony regarding information "between January 1, 2020 and present" and information generally relating to "trading in the India Markets." Millennium further objects to the term "trading strategies" as vague and ambiguous. Millennium further objects to this topic to the extent it seeks testimony regarding information not relevant to any claim or defense in this action.

Subject to and without waiving any of its General and Specific Objections, Millennium designates [REDACTED] to testify regarding Millennium's trading of [REDACTED] [REDACTED] in India for the period from January 1, 2023 to June 30, 2024.

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reverse engineer or discover Jane Street's trading activities, trading methodologies or trading strategies in the India options market.

36. Millennium's efforts to maintain the secrecy of its trading activities in India, including SOCAP's trading activity.

RESPONSE:

Millennium objects to this topic as vague, ambiguous, overbroad, and unduly burdensome and to the extent it seeks information on other teams.

Subject to and without waiving any of its General and Specific Objections, Millennium designates [REDACTED] to testify regarding Millennium's efforts to maintain the secrecy of SOCAP's trading activities in India.

37. All facts concerning any contention, if you so contend, that the trade secrets alleged by Jane Street in this Action were publicly available prior to Schadewald or Spottiswood joining Millennium.

RESPONSE:

Millennium objects to this topic to the extent it seeks testimony regarding information protected by the attorney-client privilege, work product protection, or any other privilege or immunity from disclosure.

38. All facts concerning Millennium's statement that Schadewald's and Spottiswood's options trading techniques "are literally as well as figuratively textbook techniques that are the subject of numerous books and courses," as stated in ¶ 135 of the Answer.

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49. Millennium's trading activity, exclusive of SOCAP, in the Indian markets from January 1, 2023 to present, including its profit and loss statements.

RESPONSE:

Millennium objects to this topic as overbroad and unduly burdensome because it seeks testimony regarding information "from January 1, 2023 to present" and information generally relating to "trading activity" "in the Indian markets." Millennium further objects to this topic to the extent it seeks testimony regarding information not relevant to any claim or defense in this action.

Subject to and without waiving any of its General and Specific Objections, Millennium designates [REDACTED] to testify regarding the summary data on pre-Schadewald India options trading already produced in this action.

50. SOCAP's trading activity in the Indian markets from January 1, 2024 to present, including its profit and loss statements.

RESPONSE:

Subject to and without waiving any of its General Objections, Millennium designates [REDACTED] to testify regarding SOCAP's trading of [REDACTED]
[REDACTED] in India from January 1, 2024 to present, including its profit and loss statements.

51. All facts relating to SOCAP's PNL, including both daily PNL and positional PNL, and all distinctions between the two.

RESPONSE:

Subject to and without waiving any of its General Objections, Millennium designates [REDACTED] to testify regarding all facts relating to SOCAP's PNL, including both daily PNL and positional PNL, and all distinctions between the two.

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52. Millennium's knowledge of any trading outage/halts imposed by [REDACTED] including the outage/halts in March 2024.

RESPONSE:

Millennium objects to this topic as overbroad and unduly burdensome to the extent it seeks testimony regarding information without temporal limitation and to the extent it seeks information regarding other teams.

Subject to and without waiving any of its General Objections, Millennium designates [REDACTED] to testify regarding Millennium's knowledge of trading outage/halts imposed by [REDACTED] in March 2024 with respect to SOCAP.

53. [REDACTED]
[REDACTED]
[REDACTED]

RESPONSE:

Millennium objects to this topic as overbroad and unduly burdensome to the extent it seeks testimony regarding information without temporal limitation and seeking testimony regarding teams that are not relevant to the claims and defenses in this case.

Subject to and without waiving any of its General and Specific Objections, Millennium designates [REDACTED] to testify regarding SOCAP's historical and current [REDACTED]

54. All intraday signals [REDACTED] [REDACTED]
[REDACTED] used by Millennium to inform Millennium's India trading activities, including the methodology to develop and refine all such intraday signals.

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Millennium objects to this topic as overbroad and unduly burdensome because it seeks testimony regarding information generally relating to “India trading activities.” Millennium further objects to this topic to the extent it seeks testimony regarding information not relevant to any claim or defense in this action.

Subject to and without waiving any of its General and Specific Objections, Millennium designates [REDACTED] to testify regarding all intraday signals used by SOCAP to inform SOCAP’s [REDACTED]
[REDACTED] in India.

55. Millennium’s first Affirmative Defense of “Failure to State a Claim,” including that Jane Street “fails to identify its alleged trade secrets and other confidential/proprietary information with reasonable particularity,” that “Jane Street’s alleged trade secrets are not trade secrets or confidential to Jane Street,” and that “even if Millennium had knowledge of Jane Street’s confidential information or trade secrets, it has not disclosed or used such information for any improper purpose.”

RESPONSE:

Millennium objects to this topic to the extent it seeks testimony regarding information protected by the attorney-client privilege, work product protection, or any other privilege or immunity from disclosure.

56. Millennium’s second Affirmative Defense of “Discovery through Fair and Proper Means,” including that any similar trading strategies implemented by Millennium are the result of independent development and discovery by Millennium employees, including Schadewald and Spottiswood.

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DECHERT LLP

By: /s/ May Chiang

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